



Wright Factor Fund

Strategically investing in India's top equities, the Wright Factor Fund is your route to long-term capital growth. By exploiting market anomalies with a disciplined, factor-based approach, we aim to consistently outperform the benchmark, building your wealth while protecting your capital.

Investment Objective

Momentum is defined as the strong predictive power of past returns in influencing future returns. This is a high risk equity strategy to participate in high momentum stocks with a check for volatility. This strategy is specifically build to take advantage of the bull market.

Investment Mechanism

Wright Momentum is a data-driven quantitative trend following strategy based on multiple momentum indicators combined using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent high returns over time. The underlying equity themes consist of selecting high quality stocks with high momentum and low volatility.

Minimum Investment
Rs. 5000000

Rebalancing Frequency
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Wright-Factor-Fund	16.3	-5.5	-3.4	3.7	1.9	-13.8	8.8	22.8	-5.5
BSE 500	14.0	-1.6	-0.2	4.8	1.1	5.9	10.1	14.8	-1.6

10 Years Expected Performance

	Wright-Factor-Fund	BSE 500
Annualized Returns	34.1	13.8
Annualized Risk	15.3	15.9
Sharpe Ratio	223.4	87.0
Max Drawdown	-27.9	-38.4
Corr	69.7	-

Portfolio Performance



Note: Live performance includes rebalances. It is a tool to communicate factual return information and should not be seen as advertisement or promotion.



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Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2014	-2.00	8.20	9.40	0.90	17.90	9.40	0.00	2.60	6.50	1.80	3.60	-0.60
2015	5.80	3.80	1.10	-3.60	3.20	-1.60	13.30	-1.40	-1.00	4.80	1.40	0.50
2016	-4.50	-5.20	5.50	3.80	1.80	3.60	8.60	2.40	2.30	6.10	-7.50	-3.50
2017	8.40	6.60	3.50	7.70	1.20	2.10	3.90	5.20	2.70	11.00	6.50	6.30
2018	3.40	-1.00	-4.60	6.80	-2.90	-1.90	2.10	5.00	-9.40	-0.90	-0.90	-1.60
2019	-5.00	0.00	2.40	-2.30	0.70	-0.70	-3.10	1.20	4.90	2.80	0.90	4.50
2020	6.00	-2.20	-8.30	12.70	1.40	3.80	7.60	4.30	9.20	-1.70	15.20	8.00
2021	-1.30	17.50	6.50	7.00	10.90	11.90	8.60	2.60	3.30	-1.10	5.30	10.30
2022	1.10	-3.50	5.00	1.10	-6.70	-4.90	7.20	4.80	-0.70	2.30	8.20	1.00
2023	-1.90	-3.80	1.20	4.30	5.30	6.20	6.00	4.10	8.40	-1.50	8.20	10.00
2024	13.70	1.00	-1.40	7.40	-0.90	9.00	2.40	0.60	2.70	-4.00	0.80	2.30
2025	-15.10	-8.10	2.40	-0.70	5.50	1.00	2.70	-3.00	-1.30	6.00	1.30	-3.40

month	1	2	3	4	5	6	7	8	9	10	11	12
2026	-5.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

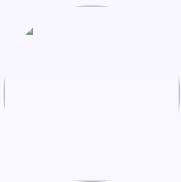
Organisation Overview



Sonam Srivatsava

Founder, Portfolio Manager

- 10+ years experience in Quantitative Trading and Portfolio Management
- HSBC, Edelweiss, Qplum
- IIT Kanpur graduate, Masters in Financial Engineering Worldquant University



Vinod Reddy Kotha

CTO

- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay

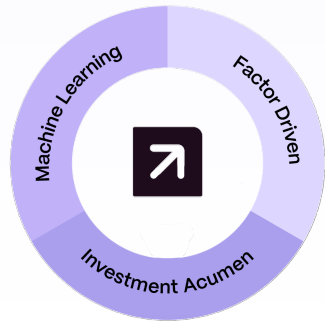


Dr Miquel Alonso

Advisor, Machine Learning

- Founder Artificial Intelligence in Finance Institute
- Faculty - CQF, Columbia, NYU
- Executive Director - UBS

Data Driven Organisation



Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

50,000+
Active Investors

Nidhi SSS Awardee
Govt of India

Top 30 Startups to Watch
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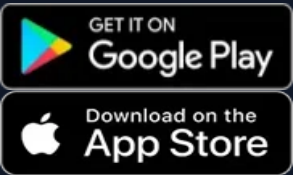
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